

AMENDMENTS TO THE CLAIMS

This listing of claims will replace all prior versions, and listing, of claims in the application.

Cancel claims 1-5, 14-17 and 29-32 without prejudice.

1-5. (Canceled)

6. (Currently amended) An apparatus for computerized trading comprising:

- a first[[,]] algorithm plug-in for implementing a first trading strategy,
- a ~~second~~, first market plug-in for ~~implementing a trading strategy~~ carrying out trades in a first market,

a¹²
- an engine for providing services to said first algorithm plug-in and ~~second plug-ins~~ said first market plug-in, whereby said first algorithm plug-in and ~~second plug-ins~~ said first market plug-in are implemented in said engine in order to execute a trade,

- a ~~third~~ second algorithm plug-in for implementing a second trading strategy that is different from said first trading strategy,

- a ~~fourth~~ second market plug-in for carrying out trades in a second market that is different from said first market,

whereby either of said ~~third or fourth plug-ins~~ second algorithm plug-in and said second market plug-in may be substituted for either of said first algorithm plug-in or ~~second~~ said first market plug-in respectively, in said engine, in order to execute a trade, and wherein each of said plug-ins and said engine are comprised of one or more object classes.

7. (Original) An apparatus as in claim 6 wherein said implementation of said plug-ins further comprises implementation of at least one parameterized plug-in.

8. (Original) An apparatus as in claim 6 wherein said plug-ins are selected from a predetermined group of plug-ins.
9. (Original) An apparatus as in claim 6 wherein said algorithm plug-ins further comprise events and actions.
10. (Currently amended) An apparatus as in claim 9 wherein said events and actions are selected from a predetermined group of ~~event~~ events and actions.
11. (Original) An apparatus as in claim 10 wherein said events and actions comprise Java classes.
12. (Currently amended) An apparatus as in claim 6 wherein said ~~third~~ second algorithm plug-in is comprised of a modified ~~fifth~~ third algorithm plug-in.
13. (Currently amended) An apparatus as in claim 12 wherein said ~~fifth~~ third algorithm plug-in is comprised of said first algorithm plug-in.
- 14-17. (Canceled)
18. (Currently amended) A method for computerized trading comprising:
- providing a first[[,]] algorithm plug-in for implementing a first trading strategy,
 - providing a ~~second, first~~ market plug-in for ~~implementing a trading strategy~~ carrying out trades in a first market,
 - providing an engine for providing services to either of said first algorithm plug-in or ~~second plug-ins~~ said first market plug-in,

- implementing said first algorithm plug-in and ~~second plug-ins~~ said first market plug-in in said engine,
- providing a ~~third~~ second algorithm plug-in for implementing a second trading strategy that is different from said first trading strategy,
- providing a ~~fourth~~ second market plug-in for carrying out trades in a second market that is different from said first market, and
- substituting either of said ~~third~~ second algorithm plug-in or ~~fourth plug-ins~~ said second market plug-in for either of said first algorithm plug-in or said ~~second~~ first market plug-in respectively, in said engine, in order to execute a trade, and wherein each of said plug-ins and said engine are comprised of one or more object classes.

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19. (Currently amended) A method as in claim 18 wherein the step of implementing said first algorithm plug-in and ~~second plug-ins~~ said first market plug-in in said engine further comprises implementing at least one parameterized plug-in.
 20. (Currently amended) A method as in claim 18 wherein the step of substituting either of said ~~third~~ second algorithm plug-in or ~~fourth plug-ins~~ said second market plug-in for either of said first algorithm plug-in or said ~~second~~ said first market plug-in respectively, in said engine, in order to execute a trade, further comprises parameterizing the substituted plug-in.
 21. (Original) A method as in claim 18 further comprising the step of selecting said plug-ins from a predetermined group of plug-ins.
 22. (Original) A method as in claim 18 further comprising the step of constructing said algorithm plug-ins from a group of events and actions.

23. (Original) A method as in claim 22 further comprising the step of selecting said events and actions from a predetermined group of events and actions.
24. (Original) A method as in claim 22 further comprising the step of selecting said plug-ins from a predetermined group of said events and actions comprised of Java classes.
25. (Currently Amended) A method as in claim 18 further comprising the step of modifying a ~~fifth~~ third algorithm plug-in to construct, at least in part, said ~~third~~ second algorithm plug-in.
26. (Currently Amended) A method as in claim 25 wherein said ~~fifth~~ third algorithm plug-in is comprised of said first algorithm plug-in.
27. (Original) The algorithm plug-in produced by the method of claim 22.
28. (Original) The plug-in produced by the method of claim 25.
- 29-32. (Canceled)

33. (New) A method for computerized trading, comprising:
- providing a plurality of algorithm plug-ins, each of the algorithm plug-ins for implementing a respective trading strategy from a plurality of trading strategies, all of the trading strategies being different from each other;
- providing a plurality of market plug-ins, each of the market plug-ins for implementing rules for a respective market from a plurality of markets, all of the markets being different from each other;

selecting one of the algorithm plug-ins;

selecting one of the market plug-ins;

configuring an engine with the selected one of the algorithm plug-ins and with the selected one of the market plug-ins, the engine being for providing to the selected one of the algorithm plug-ins access to market data and for sending orders on behalf of the selected one of the algorithm plug-ins and for receiving notification of executions of orders on behalf of the selected one of the algorithm plug-ins; and

using the configured engine to carry out trades in accordance with the trading strategy implemented by the selected one of the algorithm plug-ins and in accordance with market rules implemented by the selected one of the market plug-ins;

wherein each of said plug-ins and said engine comprise one or more object classes.

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34. (New) A method as in claim 33, wherein a first one of said market plug-ins implements a first limit on trading volume and a second one of said market plug-ins implements a second limit on trading volume, the second limit being different from the first limit.

35. (New) A method as in claim 33, wherein the plurality of trading strategies implemented respectively by said algorithm plug-ins comprise at least two of the group of trading strategies consisting of: (a) a volume-weighted-average-price strategy; (b) a ratio strategy in which a first instrument is bought and a related instrument is sold in response to a certain ratio between respective prices of the first instrument and the related instrument; (c) a hedging strategy; (d) a short selling strategy; (e) a stop loss strategy; (f) an "iceberg" strategy in which a part that is less than all of an order is sent to market at any given time; and (g) an auto trader strategy to determine whether a trade is to be sent to market or filled from an account.

36. (New) A method as in claim 35, wherein the plurality of trading strategies implemented respectively by said algorithm plug-ins comprise at least three of the group of trading strategies consisting of: (a) a volume-weighted-average-price strategy; (b) a ratio strategy in which a first instrument is bought and a related instrument is sold in response to a certain ratio between respective prices of the first instrument and the related instrument; (c) a hedging strategy; (d) a short selling strategy; (e) a stop loss strategy; (f) an "iceberg" strategy in which a part that is less than all of an order is sent to market at any given time; and (g) an auto trader strategy to determine whether a trade is to be sent to market or filled from an account.

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37. (New) A method as in claim 36, wherein the plurality of trading strategies implemented respectively by said algorithm plug-ins comprise at least four of the group of trading strategies consisting of: (a) a volume-weighted-average-price strategy; (b) a ratio strategy in which a first instrument is bought and a related instrument is sold in response to a certain ratio between respective prices of the first instrument and the related instrument; (c) a hedging strategy; (d) a short selling strategy; (e) a stop loss strategy; (f) an "iceberg" strategy in which a part that is less than all of an order is sent to market at any given time; and (g) an auto trader strategy to determine whether a trade is to be sent to market or filled from an account.

38. (New) A method as in claim 33, further comprising:
parameterizing the selected one of the algorithm plug-ins to execute at least one trade.

39. (New) A method as in claim 33, wherein the selecting of one of the algorithm plug-ins includes selecting a selection from a pull-down menu.

40. (New) An apparatus for computerized trading comprising:

a plurality of algorithm plug-ins, each of the algorithm plug-ins for implementing a respective trading strategy from a plurality of trading strategies, all of the trading strategies being different from each other;

a plurality of market plug-ins, each of the market plug-ins for implementing rules for a respective market from a plurality of markets, all of the markets being different from each other;

an engine configured with a selected one of the algorithm plug-ins and with a selected one of the market plug-ins, the engine being for:

providing to the selected one of the algorithm plug-ins access to market data;

913 sending orders on behalf of the selected one of the algorithm plug-ins;

receiving notification of executions of orders on behalf of the selected one of the algorithm plug-ins; and

carrying out trades in accordance with the trading strategy implemented by the selected one of the algorithm plug-ins and in accordance with market rules implemented by the selected one of the market plug-ins;

wherein each of said plug-ins and said engine comprise one or more object classes.

41. (New) An apparatus as in claim 40, wherein a first one of said market plug-ins implements a first limit on trading volume and a second one of said market plug-ins implements a second limit on trading volume, the second limit being different from the first limit.

42. (New) An apparatus as in claim 40, wherein the plurality of trading strategies implemented respectively by said algorithm plug-ins comprise at least two of the group of trading strategies consisting of: (a) a volume-weighted-average-price strategy; (b) a ratio strategy in which a first instrument is bought and a related instrument is sold in response to a certain ratio between respective prices of the first instrument and the related instrument; (c) a hedging strategy; (d) a short selling strategy; (e) a stop loss strategy; (f) an "iceberg" strategy in

which a part that is less than all of an order is sent to market at any given time; and (g) an auto trader strategy to determine whether a trade is to be sent to market or filled from an account.

43. (New) An apparatus as in claim 42, wherein the plurality of trading strategies implemented respectively by said algorithm plug-ins comprise at least three of the group of trading strategies consisting of: (a) a volume-weighted-average-price strategy; (b) a ratio strategy in which a first instrument is bought and a related instrument is sold in response to a certain ratio between respective prices of the first instrument and the related instrument; (c) a hedging strategy; (d) a short selling strategy; (e) a stop loss strategy; (f) an "iceberg" strategy in which a part that is less than all of an order is sent to market at any given time; and (g) an auto trader strategy to determine whether a trade is to be sent to market or filled from an account.

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44. (New) An apparatus as in claim 43, wherein the plurality of trading strategies implemented respectively by said algorithm plug-ins comprise at least four of the group of trading strategies consisting of: (a) a volume-weighted-average-price strategy; (b) a ratio strategy in which a first instrument is bought and a related instrument is sold in response to a certain ratio between respective prices of the first instrument and the related instrument; (c) a hedging strategy; (d) a short selling strategy; (e) a stop loss strategy; (f) an "iceberg" strategy in which a part that is less than all of an order is sent to market at any given time; and (g) an auto trader strategy to determine whether a trade is to be sent to market or filled from an account.

45. (New) An article for executing computerized trading comprising:
a computer-readable signal bearing medium;
means in the medium for providing a plurality of algorithm plug-ins, each of the algorithm plug-ins for implementing a respective trading strategy from a plurality of trading strategies, all of the trading strategies being different from each other;

means in the medium for providing a plurality of market plug-ins, each of the market plug-ins for implementing rules for a respective market from a plurality of markets, all of the markets being different from each other;

means in the medium for selecting one of the algorithm plug-ins;

means in the medium for selecting one of the market plug-ins;

Q13 means in the medium for configuring an engine with the selected one of the algorithm plug-ins and with the selected one of the market plug-ins, the engine being for providing to the selected one of the algorithm plug-ins access to market data and for sending orders on behalf of the selected one of the algorithm plug-ins and for receiving notification of executions of orders on behalf of the selected one of the algorithm plug-ins; and

means in the medium for using the configured engine to carry out trades in accordance with the trading strategy implemented by the selected one of the algorithm plug-ins and in accordance with market rules implemented by the selected one of the market plug-ins;

wherein each of said plug-ins and said engine comprise one or more object classes.
